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MONTHLY VOLUME REPORT

MARCH 1987

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VOLUME OF FUTURES CONTRACTS TRADED

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	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Wheat (5,000 bu)	161,061	134,332	508,809	420,959
Corn (5,000 bu)	440,655	617,562	1,397,118	1,666,367
Oats (5,000 bu)	8,374	24,127	27,654	70,596
Soybeans (5,000 bu)	486,967	358,745	1,722,216	1,156,810
Soybean Oil	254,006	267,736	753,027	919,852
Soybean Meal	218,196	222,586	731,280	694,568
Silver (1,000 oz)	42,468	37,548	187,884	76,087
Gold (kilo)	10,204	12,789	37,089	36,476
GNMA Mrtges, CDR	2,744	2,345	9,284	2,462
T-Bonds	4,444,769	4,127,945	14,304,954	12,623,373
T-Notes (6 1/2-10 yr)	383,114	347,647	1,054,196	1,010,796
Municipal Bond Index	84,501	96,437	234,944	218,863
Major Market Index	4,626	0	12,790	0
MMI Maxi	169,207	238,957	445,714	651,009
NASDAQ-100	560	0	3,438	0
CHICAGO BOARD OF TRADE	6,711,452	6,488,756	21,430,397	19,548,218
Wheat (5,000 bu)	46,214	69,988	160,777	198,708
Value Line Index	116,587	67,165	335,220	207,825
Mini Value Line	1,381	2,270	3,952	6,602
KANSAS CITY BD. OF TRD.	164,182	139,423	499,949	413,135
Coffee "C"	76,787	78,671	285,601	229,662
Sugar #11	382,053	323,047	958,150	1,092,070
Sugar #12	3,175	0	13,055	0
Sugar #14	4,744	6,063	18,777	18,804
Cocoa (10 M tons)	70,859	73,341	185,469	202,250
CPI-W	1,983	0	7,370	1
COFFEE SUGAR & COCOA	539,601	481,122	1,468,422	1,542,787

	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Wheat (1,000 bu)	21,670	12,342	95,968	60,985
Corn (1,000 bu)	27,854	23,234	112,301	67,871
Oats (1,000 bu)	91	267	427	1,018
Soybeans (1,000 bu)	46,385	31,981	186,528	77,114
Soybean Meal New	238	78	459	383
Soybean Meal Old	129	1	2,551	16
Live Cattle (20,000#)	5,605	4,145	17,600	11,042
Live Hogs (15,000#)	3,837	4,351	13,719	12,260
Silver (1,000 oz)	89	0	333	0
New York Silver	1,204	392	3,881	1,078
New York Gold	2,243	1,529	6,040	4,713
Platinum	347	429	691	959
Copper	97	0	386	2
Copper High Grade		5	0	22
T-Bonds ($50,000)	33,343	40,547	87,715	129,398
T-Bills ($500,000)	1,854	2,085	6,602	6,646
British Pound	1,448	1,517	5,023	3,250
Swiss Franc	7,144	10,925	22,342	27,542
Deutschemark	7,502	10,302	21,217	27,201
Japanese Yen	2,954	2,682	8,151	8,811
Canadian Dollar	540	1,221	1,977	3,145
MIDAMERICA COMMODITY EX.	164,574	148,033	593,911	443,456
Live Hogs (30,000#)	113,660	172,710	378,465	470,464
Pork Bellies (fzn)	75,830	92,707	249,631	291,949
Live Cattle (40,000#)	408,170	474,156	1,281,834	1,277,483
Feeder Cattle	37,781	48,143	108,021	127,999
Lumber	61,718	40,504	125,935	130,022
T-Bills (90-day)	149,490	151,797	539,944	508,483
Domestic CD (90-day)	427	0	2,255	62
Eurodollar (3-month)	627,895	1,196,731	2,341,471	3,741,133
European Currency Unit	302	68	9,666	96
British Pound	303,515	286,975	892,903	592,003
Canadian Dollar	80,256	147,010	274,828	309,765
Deutsche Mark	667,041	561,830	1,911,994	1,775,554
Japanese Yen	301,239	330,236	834,314	815,759
Swiss Franc	410,370	445,997	1,205,030	1,429,422
French Franc	292	752	679	1,685
Australian Dollar		4,950	0	18,563
S&P 500 Index	1,696,912	1,780,538	4,756,404	5,186,350
S&P OTC 250	1,123	0	4,222	0
CHICAGO MERCANTILE EX.	4,936,021	5,735,104	14,917,596	16,676,792
Wheat (5,000 bu)	17,265	18,719	55,748	58,953
White Wheat (5,000 bu)	25	0	196	18
MINNEAPOLIS GRAIN EX.	17,290	18,719	55,944	58,971

	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Copper	197,818	165,216	595,314	468,659
Silver (5,000 oz)	277,591	343,178	1,040,514	838,482
Gold (100 oz)	703,892	794,935	2,404,277	2,438,245
Aluminum	7,982	1,431	25,991	4,086
COMMODITY EXCHANGE	1,187,283	1,304,760	4,066,096	3,749,472
Cotton #2	57,433	88,621	208,161	305,306
Orange Jce, Fzn. Conc.	21,413	27,999	86,140	80,907
Propane	459	589	1,857	2,023
European Currency Unit	4,258	4,491	15,142	12,974
Dollar Index	15,958	32,320	57,297	74,810
NY COTTON & CITRUS	99,521	154,020	368,597	476,020
NYSE Composite Index	301,810	274,680	823,820	757,283
Cmdty Rsrch Bureau Index		8,261	0	18,764
NEW YORK FUTURES EX.	301,810	282,941	823,820	776,047
Palladium	8,680	9,671	42,091	32,624
Platinum	139,802	134,104	355,785	337,027
Potatoes(Cash Settlement)	786	969	2,462	4,257
No. 2 Heating Oil, NY	214,501	348,204	709,714	1,076,344
Leaded Reg. Gasoline, NY	84,519	0	241,611	0
Unleaded Reg. Gas., NY	9,459	211,590	34,851	486,683
Crude Oil	559,960	1,199,413	1,570,978	3,040,955
NEW YORK MERCANTILE EX.	1,017,707	1,903,951	2,957,492	4,977,890
Rice, Rough	0	434	0	1,488
Cotton Short Staple	1		2	0
CHIC. RICE & COTTON EX.	1	434	2	1,488
TOTAL FUTURES	15,139,442	16,657,263	47,182,226	48,664,276
PERCENT CHANGE		10.03%		3.14%

TOTAL CONTRACTS	1985	1984	1983	1982
MARCH	13,602,275	13,958,958	11,723,714	9,560,351
JAN-MAR	39,667,062	37,620,767	33,980,846	24,958,025

COMMODITY GROUP	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Interest Rate	5,659,594	5,901,417	18,403,718	18,097,163
Ag Commodities	2,991,264	3,177,055	9,562,146	9,520,159
Foreign Currency	1,786,861	1,808,956	5,203,266	5,025,770
Equity Indices	2,376,707	2,460,047	6,620,504	7,027,932
Precious Metals	1,186,520	1,334,575	4,078,585	3,765,691
Petroleum Products	868,898	1,759,796	2,559,011	4,606,005
Non-precious Metal	205,897	166,652	621,691	472,769
Other	63,701	48,765	133,305	148,787
TOTAL	15,139,442	16,657,263	47,182,226	48,664,276
PERCENTAGE				
Interest Rate	37.38%	35.43%	39.01%	37.19%
Ag Commodities	19.76%	19.07%	20.27%	19.56%
Foreign Currency	11.80%	10.86%	11.03%	10.33%
Equity Indices	15.70%	14.77%	14.03%	14.44%
Precious Metals	7.84%	8.01%	8.64%	7.74%
Petroleum Products	5.74%	10.56%	5.42%	9.46%
Non-precious Metal	1.36%	1.00%	1.32%	0.97%
Other	0.42%	0.29%	0.28%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from March 1986 to March 1987.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	639,453	T-Bonds, CBT	316,824
Eurodollar, CME	568,836	Soybeans, CBT	128,222
Unleaded Gas, NYMEX	202,131	Deutschmark, CME	105,211
Corn, CBT	176,907	Leaded Gas, NYMEX	84,519
No.2 Htng Oil, NYMEX	133,703	Sugar #11, CSC	59,006
Gold, COMEX	91,043		
S&P 500 Index, CME	83,626		
MMI Maxi, CBT	69,750		
Canadian Dollar, CME	66,754		
Live Cattle, CME	65,986		
Silver, COMEX	65,587		
Live Hogs, CME	59,050		